BLM2041 Signals and Systems

Syllabus

The Instructors:

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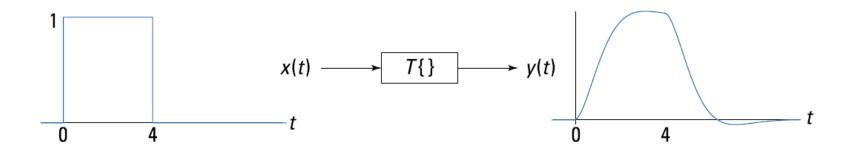
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Responses to arbitrary signals

- Although we have focused on responses to simple signals $(\delta[n],\delta(t))$ we are generally interested in responses to more complicated signals.
- How do we compute responses to a more complicated input signals?



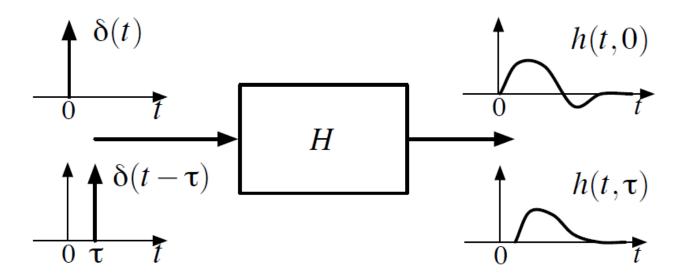
Block diagram depicting a general input/output relationship.

Impulse Response

The *impulse response* of a linear system $h_{\tau}(t)$ is the output of the system at time t to an impulse at time τ . This can be written as

$$h_{\tau} = H(\delta_{\tau})$$

Care is required in interpreting this expression!



Note: Be aware of potential confusion here:

When you write

$$h_{\tau}(t) = H(\delta_{\tau}(t))$$

the variable t serves different roles on each side of the equation.

- t on the left is a specific value for time, the time at which the output is being sampled.
- t on the right is varying over all real numbers, it is not the same t as on the left.
- The output at time specific time t on the left in general depends on the input at all times t on the right (the entire input waveform).

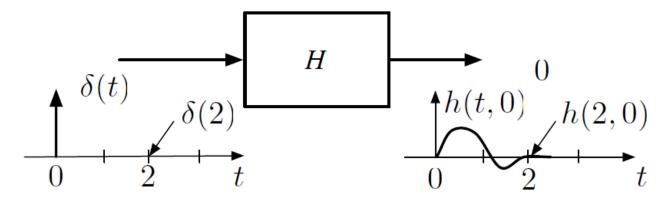
• Assume the input impulse is at $\tau = 0$,

$$h=h_0=H(\delta_0).$$

We want to know the impulse response at time t=2. It doesn't make any sense to set t=2, and write

$$h(2) = H(\delta(2)) \Leftrightarrow No!$$

First, $\delta(2)$ is something like zero, so H(0) would be zero. Second, the value of h(2) depends on the entire input waveform, not just the value at t=2.

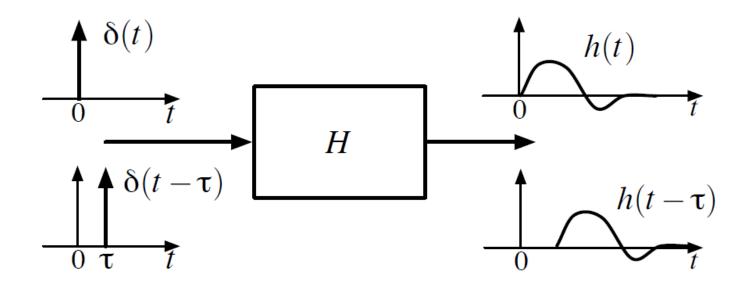


Time-invariance

If H is time invariant, delaying the input and output both by a time au should produce the same response

$$h_{\tau}(t) = h(t-\tau).$$

In this case, we don't need to worry about h_{τ} because it is just h shifted in time.



Linearity and Extended Linearity

Linearity: A system S is linear if it satisfies both

• Homogeneity: If y = Sx, and a is a constant then

$$ay = S(ax).$$

• Superposition: If $y_1 = Sx_1$ and $y_2 = Sx_2$, then

$$y_1 + y_2 = S(x_1 + x_2).$$

Combined Homogeneity and Superposition:

If $y_1 = Sx_1$ and $y_2 = Sx_2$, and a and b are constants,

$$ay_1 + by_2 = S(ax_1 + bx_2)$$

Extended Linearity

• Summation: If $y_n = S(x_n)$ for all n, an integer from $(-\infty < n < \infty)$, and a_n are constants

$$\sum_{n} a_{n} y_{n} = S\left(\sum_{n} a_{n} x_{n}\right)$$

Summation and the system operator commute, and can be interchanged.

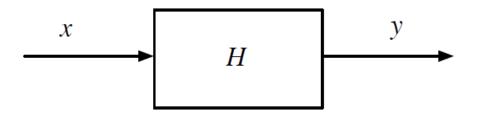
• Integration (Simple Example): If y = S(x),

$$\int_{-\infty}^{\infty} a(\tau)y(t-\tau) d\tau = S\left(\int_{-\infty}^{\infty} a(\tau)x(t-\tau)d\tau\right)$$

Integration and the system operator commute, and can be interchanged.

Output of an LTI System

We would like to determine an expression for the output y(t) of an linear time invariant system, given an input x(t)



We can write a signal x(t) as a sample of itself

$$x(t) = \int_{-\infty}^{\infty} x(\tau) \delta_{\tau}(t) d\tau$$

This means that x(t) can be written as a weighted integral of δ functions.

Applying the system H to the input x(t),

$$y(t) = H(x(t))$$

$$= H\left(\int_{-\infty}^{\infty} x(\tau)\delta_{\tau}(t)d\tau\right)$$

If the system obeys extended linearity we can interchange the order of the system operator and the integration

$$y(t) = \int_{-\infty}^{\infty} x(\tau) H(\delta_{\tau}(t)) d\tau.$$

The impulse response is

$$h_{\tau}(t) = H(\delta_{\tau}(t)).$$

Substituting for the impulse response gives

$$y(t) = \int_{-\infty}^{\infty} x(\tau) h_{\tau}(t) d\tau.$$

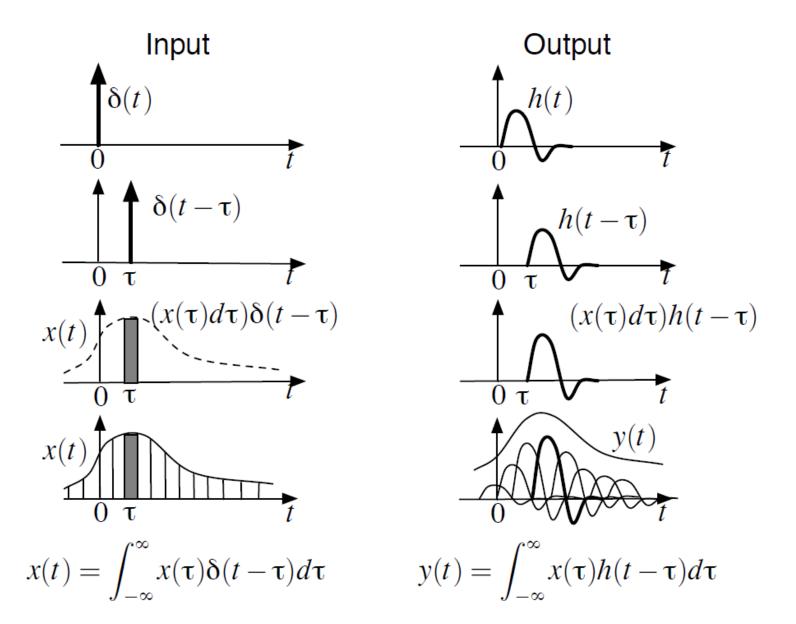
This is a superposition integral. The values of $x(\tau)h(t,\tau)d\tau$ are superimposed (added up) for each input time τ .

If H is time invariant, this written more simply as

$$y(t) = \int_{-\infty}^{\infty} x(\tau) h_{\tau}(t) d\tau.$$

This is in the form of a *convolution integral*, which will be the subject of the next class.

Graphically, this can be represented as:



If a system is linear and time-invariant (LTI) then its output is the integral of weighted and shifted unit-impulse responses.

$$\delta(t) \longrightarrow \text{system} \longrightarrow h(t)$$

$$\delta(t-\tau) \longrightarrow \text{system} \longrightarrow h(t-\tau)$$

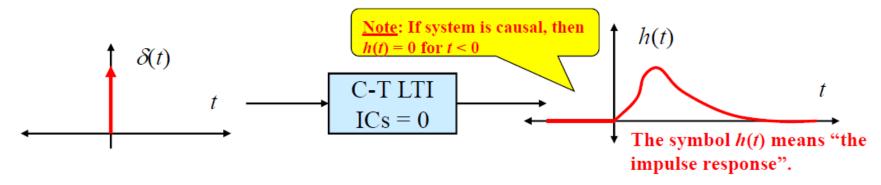
$$x(\tau)\delta(t-\tau) \longrightarrow \text{system} \longrightarrow x(\tau)h(t-\tau)$$

$$x(t) = \int_{-\infty}^{\infty} x(\tau)\delta(t-\tau)d\tau \longrightarrow \text{system} \longrightarrow y(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau$$

Recall: Impulse Response

Earlier we introduced the concept of impulse response...

...what comes out of a system when the input is an impulse (delta function)



Noting that the LT of $\delta(t) = 1$ and using the properties of the transfer function and the Z transform we said that

$$h(t) = \mathcal{L}^{-1}\left\{H(s)\mathcal{L}\left\{\delta(t)\right\}\right\} \qquad h(t) = \mathcal{L}^{-1}\left\{H(s)\right\} \qquad h(t) = \mathcal{F}^{-1}\left\{H(\omega)\right\}$$

So...once we have either H(s) or $H(\omega)$ we can get the impulse response h(t)

Convolution Property and System Output

Let x(t) be a signal with CTFT $X(\omega)$ and LT of X(s)

 $x(t) \leftrightarrow X(\omega)$ $x(t) \leftrightarrow X(s)$

Consider a system w/ freq resp $H(\omega)$ & trans func H(s)

$$h(t) \leftrightarrow H(\omega)$$
$$h(t) \leftrightarrow H(s)$$

We've spent much time using these tools to analyze system outputs this way:

$$Y(\omega) = H(\omega)X(\omega) \iff y(t) = \mathcal{F}^{-1}\{H(\omega)X(\omega)\}$$

$$Y(s) = H(s)X(s) \iff y[n] = \mathcal{L}^{-1}\{H(s)X(s)\}$$

The convolution property of the CTFT and LT gives an alternate way to find y(t):

$$\mathcal{F}^{-1}\left\{X(\omega)H(\omega)\right\} = x(t)*h(t)$$
$$\mathcal{L}^{-1}\left\{X(s)H(s)\right\} = x(t)*h(t)$$

$$x(t) * h(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau$$

$$\begin{array}{c}
x(t) \\
\hline
h(t)
\end{array}$$

$$y(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau$$

LTI System with impulse response h(t)

"Convolving"
input x(t) with the impulse response h(t) gives the output y(t)!

Convolution for Causal System & with Causal Input

An arbitrary LTI system's output can be found using the general convolution form:

$$y(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau$$

General LTI System

Convolution Properties

1. Commutativity

$$x(t) * h(t) = h(t) * x(t)$$

2. Associativity

$$[x(t) * h_1(t)] * h_2(t) = x(t) * [h_1(t) * h_2(t)]$$

Associativity together with commutativity says we <u>can interchange the</u> <u>order of two cascaded systems</u>.

3. Distributivity

$$x(t) * [h_1(t) + h_2(t)] = x(t) * h_1(t) + x(t) * h_2(t)$$

4. Derivative Property:

$$\frac{d}{dt}[x(t)*v(t)] = \dot{x}(t)*v(t)$$

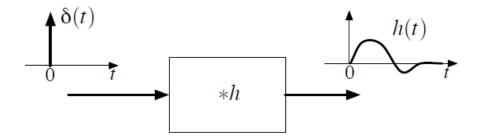
$$= x(t)*\dot{v}(t)$$
derivative

5. Integration Property Let y(t) = x(t)*h(t), then

$$\int_{-\infty}^{t} y(\lambda) d\lambda = \left[\int_{-\infty}^{t} x(\lambda) d\lambda \right] * h(t) = x(t) * \left[\int_{-\infty}^{t} h(\lambda) d\lambda \right]$$

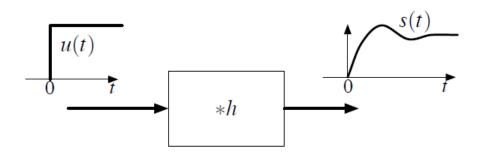
Example: Measuring the impulse response of an LTI system.

We would like to measure the impulse response of an LTI system, described by the impulse response h(t)

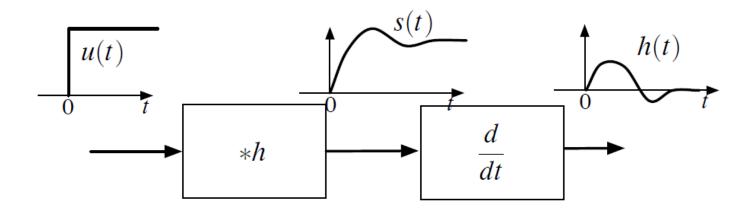


This can be practically difficult because input amplitude is often limited. A very short pulse then has very little energy.

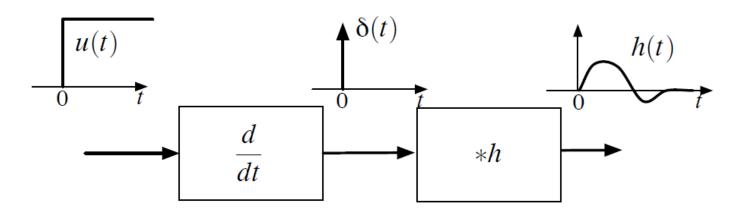
A common alternative is to measure the step response s(t), the response to a unit step input u(t)



The impulse response is determined by differentiating the step response,



To show this, commute the convolution system and the differentiator to produce a system with the same overall impulse response



Steps for Graphical Convolution x(t)*h(t)

$$y(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau$$

- 1. Re-Write the signals as functions of τ : $x(\tau)$ and $h(\tau)$
- 2. Flip just one of the signals around t = 0 to get either $x(-\tau)$ or $h(-\tau)$
 - a. It is usually best to flip the signal with shorter duration
 - b. For notational purposes <u>here</u>: we'll flip $h(\tau)$ to get $h(-\tau)$
- **3. <u>Find Edges</u>** of the flipped signal
 - a. Find the left-hand-edge τ -value of $h(-\tau)$: call it $\tau_{L,0}$
 - b. Find the right-hand-edge τ -value of $h(-\tau)$: call it $\tau_{R,0}$
- **4.** Shift $h(-\tau)$ by an arbitrary value of t to get $h(t \tau)$ and get its edges
 - a. Find the left-hand-edge τ -value of $h(t \tau)$ as a function of t: call it $\tau_{L,t}$
 - <u>Important</u>: It will <u>always</u> be... $\tau_{L,t} = t + \tau_{L,0}$
 - b. Find the right-hand-edge τ -value of $h(t \tau)$ as a function of t: call it $\tau_{R,t}$
 - <u>Important</u>: It will <u>always</u> be... $\tau_{R,t} = \mathbf{t} + \tau_{R,0}$

Note: If the signal you flipped is NOT finite duration, one or both of $\tau_{L,t}$ and $\tau_{R,t}$ will be infinite $(\tau_{L,t} = -\infty \text{ and/or } \tau_{R,t} = \infty)$

Steps Continued

5. Find Regions of τ-Overlap

- a. What you are trying to do here is find intervals of t over which the product $x(\tau) h(t \tau)$ has a single mathematical form in terms of τ
- b. In each region find: Interval of *t* that makes the identified overlap happen
- c. Working examples is the best way to learn how this is done

<u>**Tips**</u>: Regions should be contiguous with no gaps!!! Don't worry about < vs. \le etc.

- 6. For Each Region: Form the Product $x(\tau)$ $h(t \tau)$ and Integrate
 - a. Form product $x(\tau) h(t \tau)$
 - b. Find the Limits of Integration by finding the interval of τ over which the product is nonzero
 - i. Found by seeing where the edges of $x(\tau)$ and $h(t \tau)$ lie
 - ii. Recall that the edges of $h(t \tau)$ are $\tau_{L,t}$ and $\tau_{R,t}$, which often depend on the value of t
 - So... the limits of integration <u>may</u> depend on t
 - c. Integrate the product $x(\tau) h(t \tau)$ over the limits found in 6b
 - i. The result is generally a function of t, but is only valid for the interval of t found for the current region
 - ii. Think of the result as a "time-section" of the output y(t)

Steps Continued

- 7. "Assemble" the output from the output time-sections for all the regions
 - a. Note: you do NOT add the sections together
 - b. You define the output "piecewise"
 - c. Finally, if possible, look for a way to write the output in a simpler form

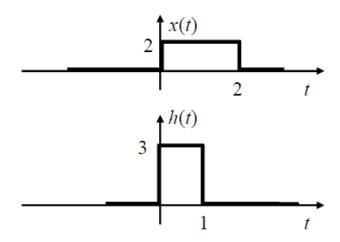
Example: Graphically Convolve Two Signals

$$y(t) = \int_{-\infty}^{\infty} h(\tau)x(t-\tau)d\tau$$
$$= \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau$$

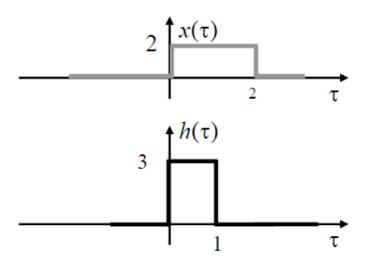
By "Properties of Convolution"... these two forms are Equal

This is why we can flip either signal

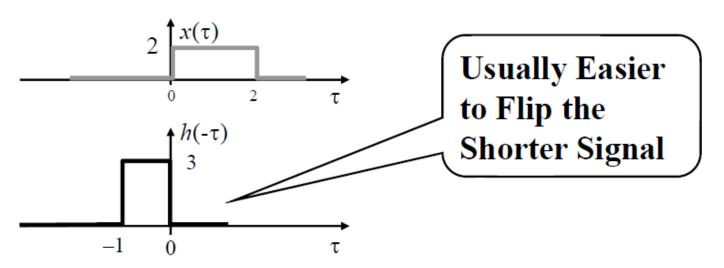
Convolve these two signals:



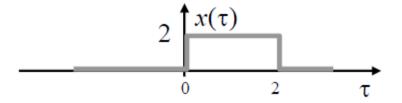
Step #1: Write as Function of τ

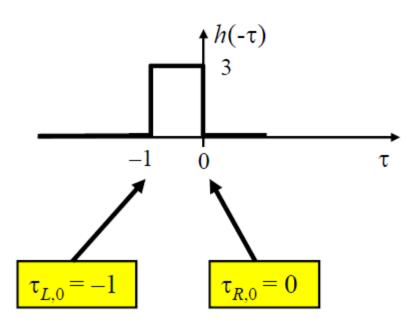


Step #2: Flip $h(\tau)$ to get $h(-\tau)$



Step #3: Find Edges of Flipped Signal

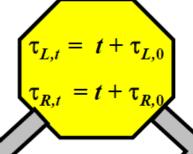




Motivating Step #4: Shift by t to get $h(t-\tau)$ & Its Edges

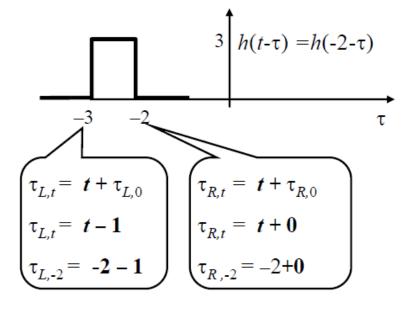
Just looking at 2 "arbitrary" t values

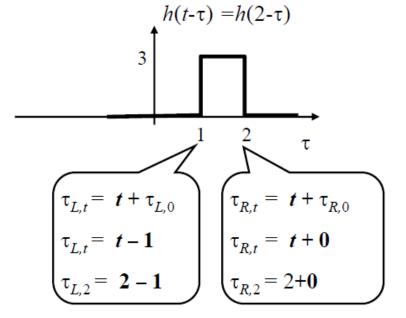
In Each Case We Get



For t = -2

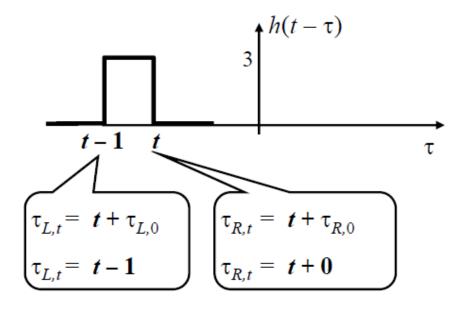
For t=2



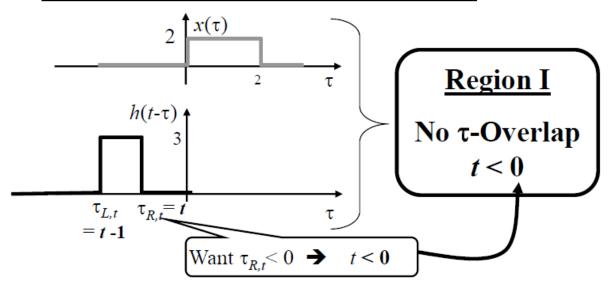


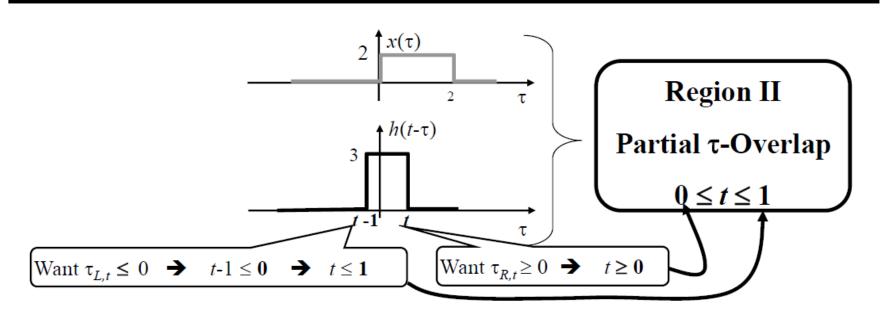
Doing Step #4: Shift by t to get $h(t-\tau)$ & Its Edges

For Arbitrary Shift by t

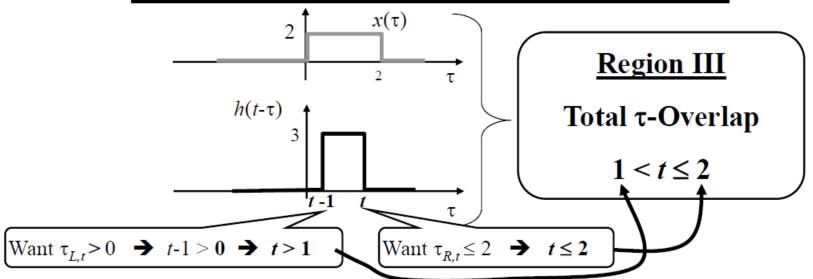


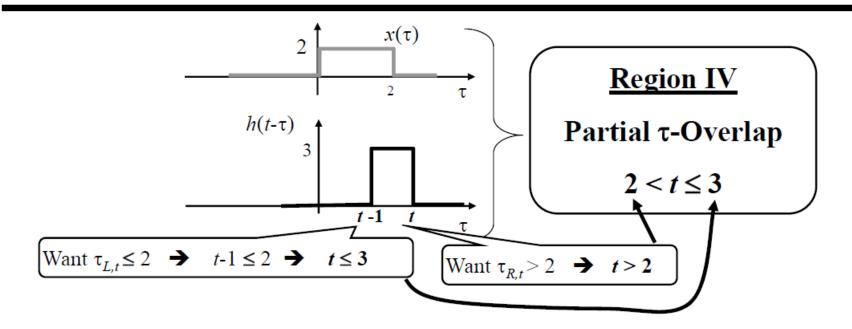
Step #5: Find Regions of τ-Overlap



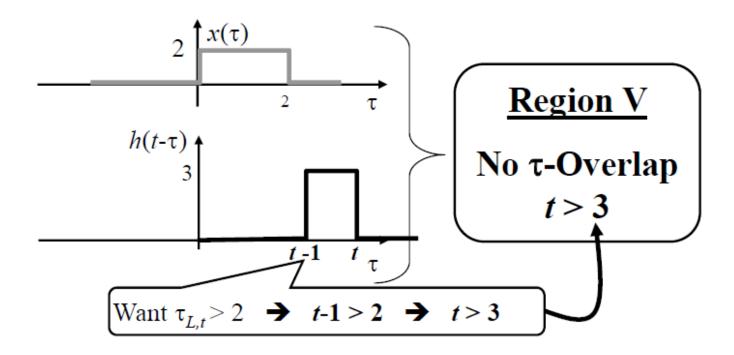


Step #5 (Continued): Find Regions of τ-Overlap

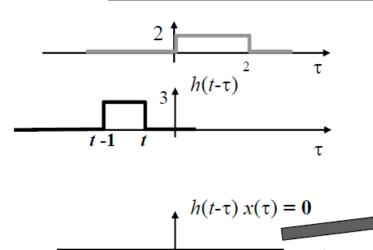




Step #5 (Continued): Find Regions of τ-Overlap



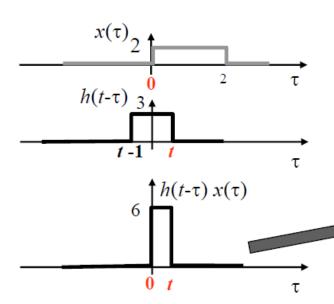
Step #6: Form Product & Integrate For Each Region



Region I: t < 0

$$y(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau$$
$$= \int_{-\infty}^{\infty} 0d\tau = 0$$
$$y(t) = 0 \quad \text{for all} \quad t < 0$$

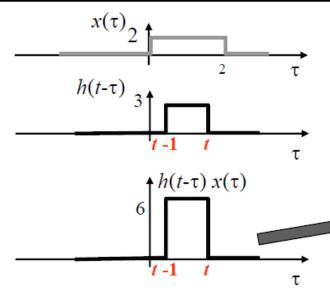
With 0 integrand the limits don't matter!!!



Region II: $0 \le t \le 1$

$$y(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau$$
$$= \int_{0}^{t} 6d\tau = [6\tau]_{0}^{t} = 6t - 6 \times 0 = 6t$$
$$y(t) = 6t \quad \text{for } 0 \le t \le 1$$

Step #6 (Continued): Form Product & Integrate For Each Region

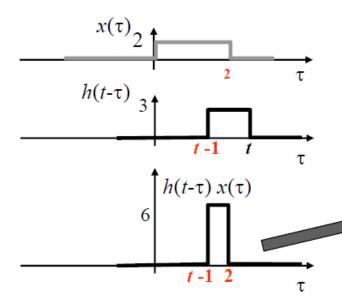


Region III: $1 < t \le 2$

$$y(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau$$

$$= \int_{t-1}^{t} 6d\tau = [6\tau]_{t-1}^{t} = 6t - 6(t-1) = 6$$

$$y(t) = 6 \quad \text{for all } t \text{ such that } : 1 < t \le 2$$



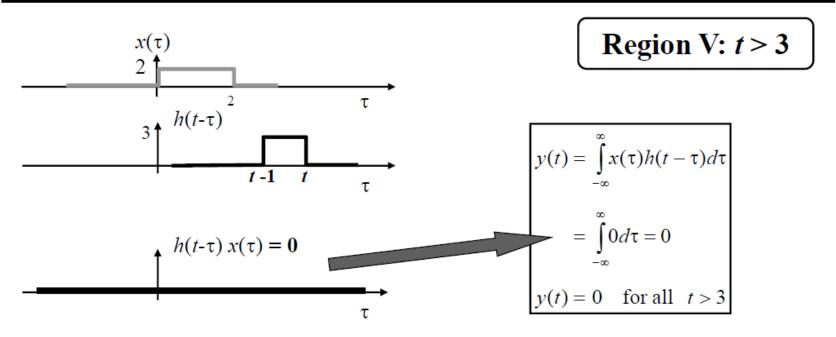
Region IV: $2 < t \le 3$

$$y(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau$$

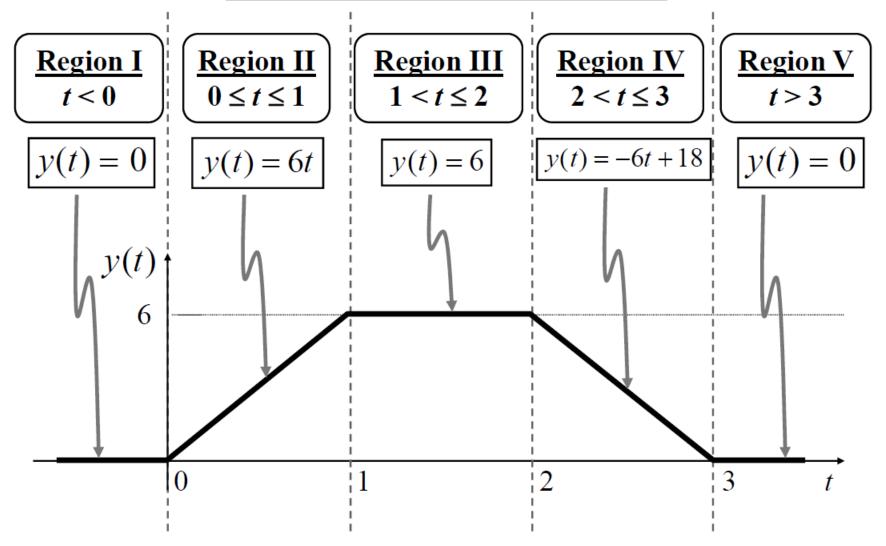
$$= \int_{t-1}^{2} 6d\tau = [6\tau]_{t-1}^{2} = 6 \times 2 - 6(t-1) = -6t + 18$$

$$y(t) = -6t + 18 \quad \text{for} \quad 2 < t \le 3$$

Step #6 (Continued): Form Product & Integrate For Each Region

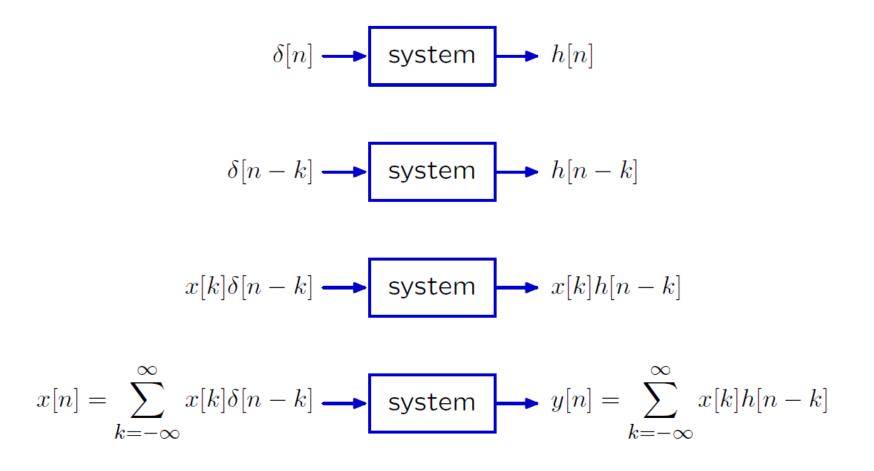


Step #7: "Assemble" Output Signal



Discrete Convolution

If a system is linear and time-invariant (LTI) then its output is the sum of weighted and shifted unit-sample responses.

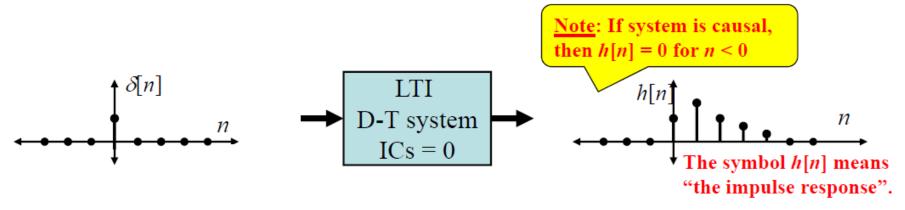


Discrete Convolution

Recall: Impulse Response

Earlier we introduced the concept of impulse response...

...what comes out of a system when the input is an impulse (delta sequence)



Noting that the ZT of $\delta[n] = 1$ and using the properties of the transfer function and the Z transform we said that

$$h[n] = Z^{-1}\left\{H(z)Z\left\{\delta[n]\right\}\right\}$$

$$h[n] = Z^{-1} \left\{ H(z) \right\}$$

$$h[n] = IDTFT \{ H(\Omega) \}$$

So...once we have either H(z) or $H(\Omega)$ we can get the impulse response h[n]

Convolution Property and System Output

Let x[n] be a signal with DTFT $X(\Omega)$ and ZT of X(z)

$$x[n] \leftrightarrow X(\Omega)$$
$$x[n] \leftrightarrow X(z)$$

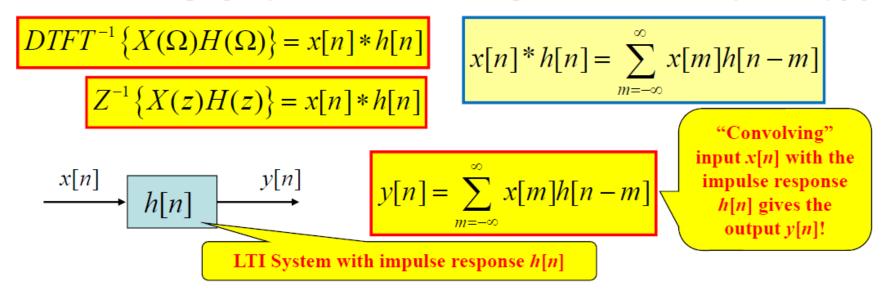
Consider a system w/ freq resp $H(\Omega)$ & trans func H(z)

$$h[n] \leftrightarrow H(\Omega)$$
$$h[n] \leftrightarrow H(z)$$

We've spent much time using these tools to analyze system outputs this way:

$$Y(\Omega) = H(\Omega)X(\Omega) \iff y[n] = DTFT^{-1}\{H(\Omega)X(\Omega)\}$$
$$Y(z) = H(z)X(z) \iff y[n] = Z^{-1}\{H(z)X(z)\}$$

The convolution property of the DTFT and ZT gives an alternate way to find y[n]:



Convolution for Causal System & with Causal Input

An arbitrary LTI system's output can be found using the general convolution form:

$$y[n] = \sum_{m=-\infty}^{\infty} x[m]h[n-m]$$
 General LTI System

If the system is causal then h[n] = 0 for n < 0... Thus h[n - m] = 0 for m > n... so:

$$y[n] = \sum_{m=-\infty}^{n} x[m]h[n-m]$$
 Causal LTI System

If the input is causal then x[n] = 0 for n < 0... so:

$$y[n] = \sum_{m=0}^{\infty} x[m]h[n-m]$$

Causal Input & General LTI System

If the system & signal are both causal then

$$y[n] = \sum_{m=0}^{n} x[m]h[n-m]$$

Causal Input & Causal LTI System

<u>Convolution Properties</u> (can sometimes exploit to make things easier)

1. Commutativity

$$x[n] * h[n] = h[n] * x[n]$$

$$\sum_{m=-\infty}^{\infty} x[m]h[n-m] = \sum_{m=-\infty}^{\infty} h[m]x[n-m]$$

$$\xrightarrow{x[n]} h[n] \xrightarrow{y[n]} =$$

$$\xrightarrow{h[n]} x[n] \xrightarrow{y[n]}$$

This is obvious from the frequency domain (or z domain) viewpoint:

$$x[n] * h[n] = h[n] * x[n]$$



$$x[n] * h[n] = h[n] * x[n]$$

$$X(\Omega)H(\Omega) = H(\Omega)X(\Omega)$$

2. Associativity

$$(x[n]*h_1[n])*h_2[n] = x[n]*(h_1[n]*h_2[n])$$

⇒ Can combine cascade into single equivalent system

$$\begin{array}{c}
x[n] \\
\hline
 & h_1[n]
\end{array}
\longrightarrow
\begin{array}{c}
h_2[n] \\
\hline
 & m_1[n] \\
\hline
 & m_2[n]
\end{array}
\longrightarrow
\begin{array}{c}
x[n] \\
\hline
 & h_1[n] \\
\hline
 & m_2[n]
\end{array}
\longrightarrow$$

This is obvious from the frequency domain (or z domain) viewpoint:

$$[X(\Omega)H_1(\Omega)]H_2(\Omega) = X(\Omega)[H_1(\Omega)H_2(\Omega)]$$

Tells us what the Freq Resp is for a cascade

Associativity together with commutativity says we <u>can interchange the</u> <u>order of two cascaded systems</u>:

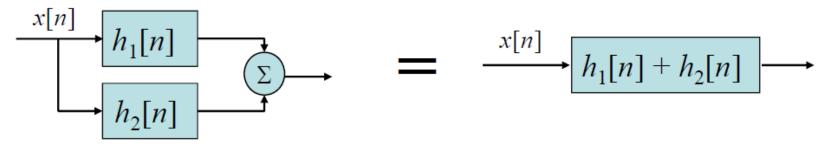
$$\xrightarrow{x[n]} h_1[n] \rightarrow h_2[n] \rightarrow \qquad \xrightarrow{x[n]} h_2[n] \rightarrow h_1[n] \rightarrow$$

<u>Warning</u>: This holds in theory but in practice there may be physical issues that prevent this!!!

3. Distributivity

$$x[n]*(h_1[n]+h_2[n]) = x[n]*h_1[n]+x[n]*h_2[n]$$

⇒ can combine sum of two outputs into a single system (or vice versa)



With commutativity this says we can split a complicated input into sum of simple ones... which is nothing more than "linearity"!!

<u>Graphical Convolution – To Visualize & Test Real Systems</u>

Can do convolution this way when signals are know numerically or by equation

- Convolution involves the sum of a product of two signals: x[i]h[n-i]
- At each output index n, the product changes

Step 1: Write both as functions of i: x[i] & h[i]

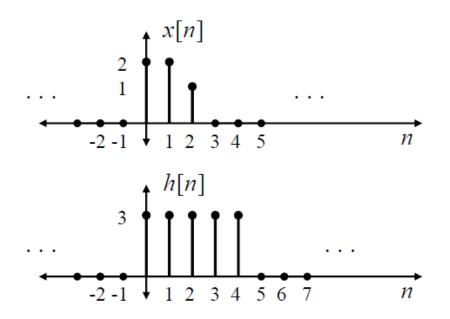
"Commutativity" says we can flip either x[i] or h[i] and get the same answer

<u>Step 2</u>: Flip h[i] to get h[-i] (The book calls this "<u>fold</u>")

Repeat for each n Step 3: For each output index n value of interest, shift by n to get h[n - i] (Note: positive n gives right shift!!!!)

Step 4: Form product x[i]h[n-i] and sum its elements to get the number y[n]

Example of Graphical Convolution



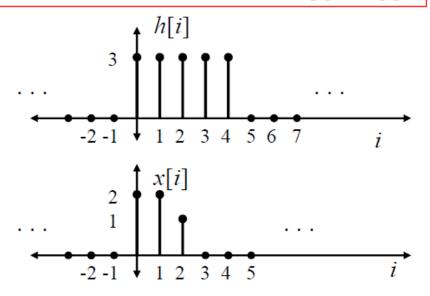
Find y[n]=x[n]*h[n]for all integer values of n

Solution

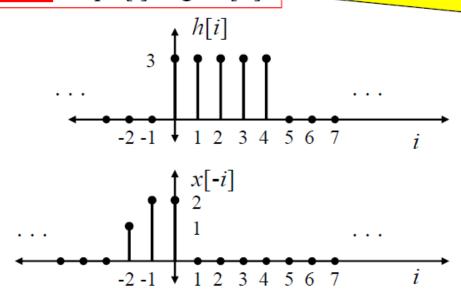
For this problem I choose to flip x[n]

My personal preference is to flip the shorter signal although I sometimes don't follow that "rule"... only through lots of practice can you learn how to best choose which one to flip.

Step 1: Write both as functions of *i*: x[i] & h[i]



Step 2: Flip x[i] to get x[-i]



"Commutativity" says we can flip either x[i] or h[i] and get the same answer...

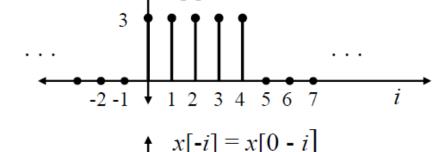
Here I flipped x[i]

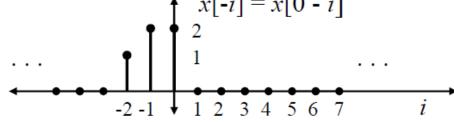
We want a solution for $n = \dots -2, -1, 0, 1, 2, \dots$ so must do Steps 3&4 for all n.

But... let's first do: Steps 3&4 for n = 0 and then proceed from there.

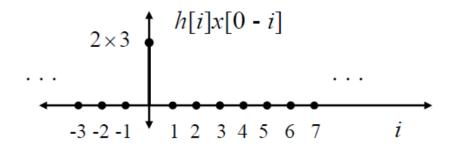
Step 3: For $\underline{n=0}$, shift by n to get x[n-i]

For n = 0 case there is no shift! x[0 - i] = x[-i]





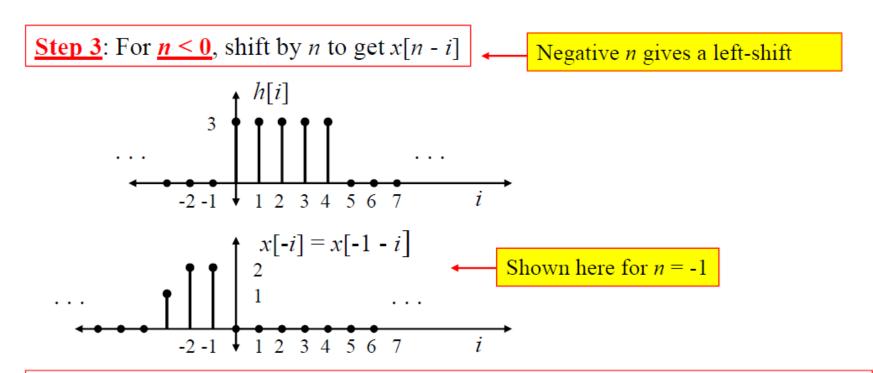
Step 4: For $\underline{n=0}$, Form the product x[i]h[n-i] and sum its elements to give y[n]



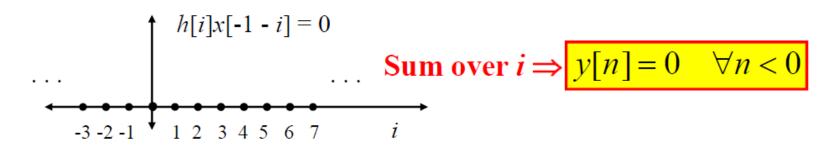
Sum over $i \Rightarrow$

y[0] = 6

Steps 3&4 for all n < 0

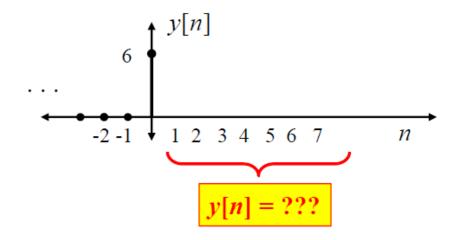


Step 4: For n < 0, Form the product x[i]h[n-i] and sum its elements to give y[n]



So... what we know so far is that:

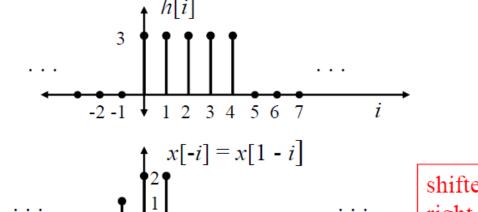
$$y[n] = \begin{cases} 0, & \forall n < 0 \\ 6, & n = 0 \end{cases}$$



So now we have to do Steps 3&4 for n > 0...

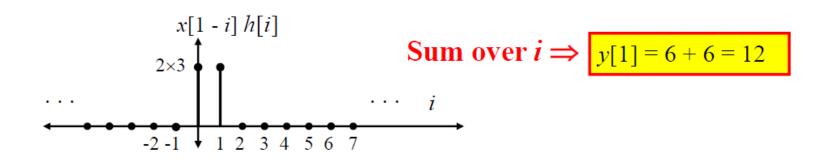
Steps 3&4 for n = 1

Step 3: For $\underline{n=1}$, shift by n to get x[n-i] Positive n gives a Right-shift



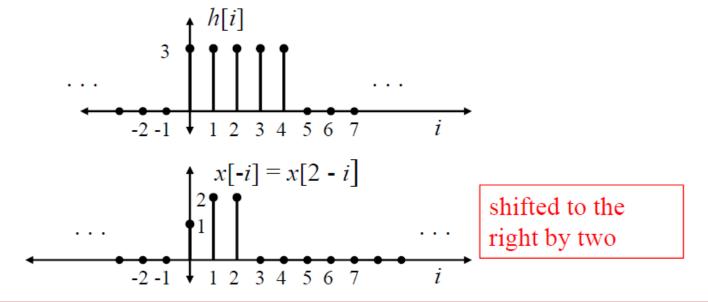
shifted to the right by one

Step 4: For $\underline{n=1}$, Form the product x[i]h[n-i] and sum its elements to give y[n]

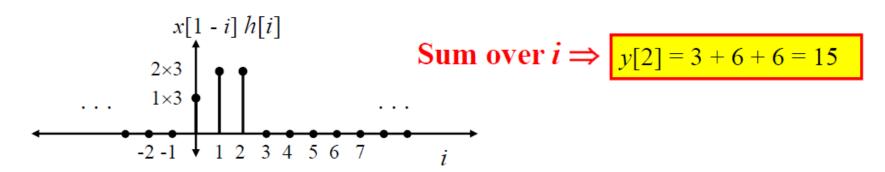


Steps 3&4 for n=2

Step 3: For $\underline{n=2}$, shift by n to get x[n-i] Positive n gives a Right-shift

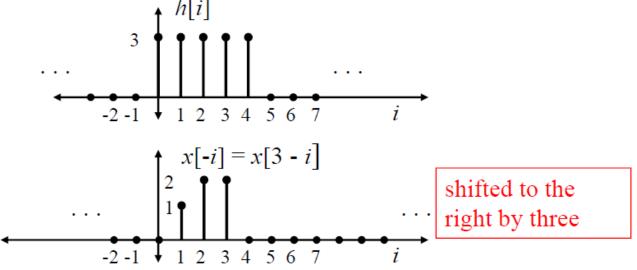


<u>Step 4</u>: For $\underline{n=2}$, Form the product x[i]h[n-i] and sum its elements to give y[n]

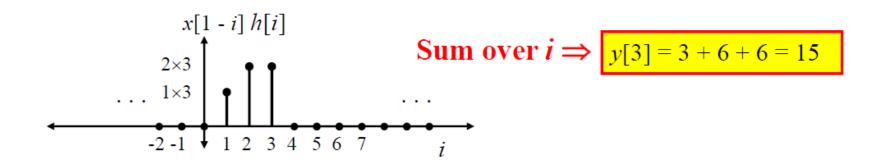


Steps 3&4 for n = 3

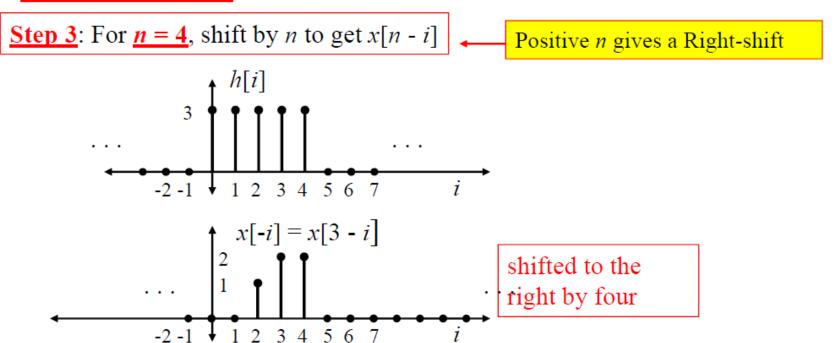
Step 3: For $\underline{n=3}$, shift by n to get x[n-i] Positive n gives a Right-shift



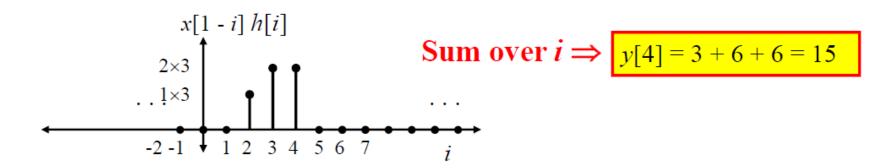
Step 4: For n = 3, Form the product x[i]h[n-i] and sum its elements to give y[n]



Steps 3&4 for n=4



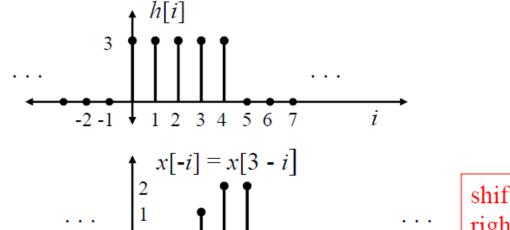
<u>Step 4</u>: For $\underline{n=4}$, Form the product x[i]h[n-i] and sum its elements to give y[n]



Steps 3&4 for n = 5

Step 3: For $\underline{n=5}$, shift by n to get x[n-i]

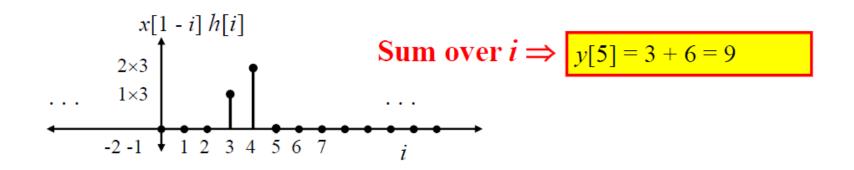
Positive *n* gives a Right-shift



1 2 3 4 5 6

shifted to the right by five

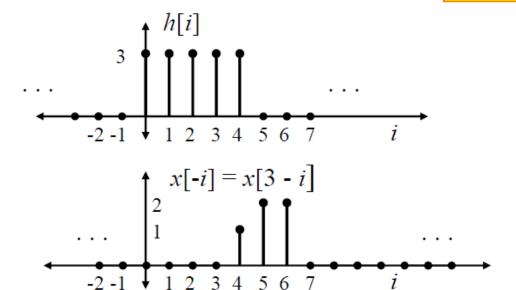
<u>Step 4</u>: For $\underline{n=5}$, Form the product x[i]h[n-i] and sum its elements to give y[n]



Steps 3&4 for n = 6

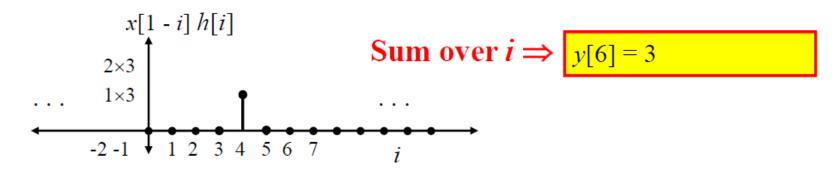
Step 3: For $\underline{n=6}$, shift by *n* to get x[n-i]

Positive *n* gives a Right-shift

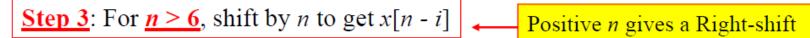


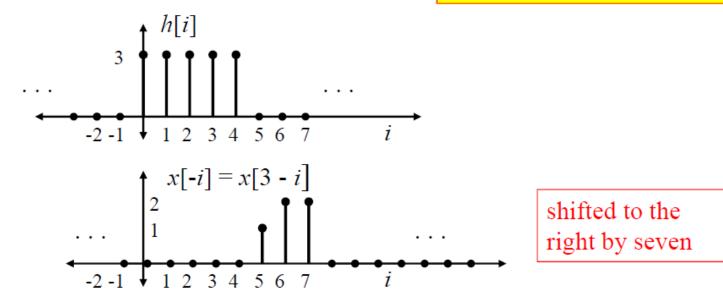
shifted to the right by six

Step 4: For $\underline{n=6}$, Form the product x[i]h[n-i] and sum its elements to give y[n]

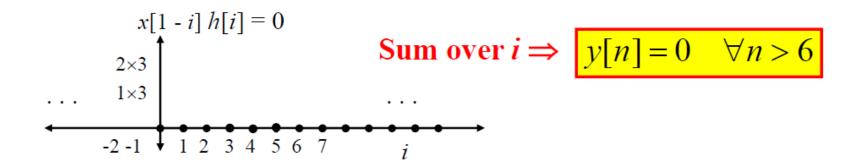


Steps 3&4 for all $n \ge 6$





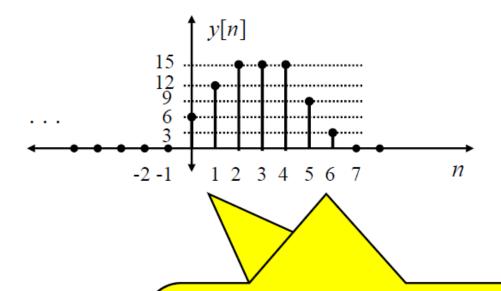
<u>Step 4</u>: For $n \ge 6$, Form the product x[i]h[n-i] and sum its elements to give y[n]



So... now we know the values of y[n] for all values of n

We just need to put it all together as a function...

Here it is easiest to just plot it... you could also list it as a table.



Note that convolving these kinds of signals gives a "ramp-up" at the beginning and a "ramp-down" at the end.

Various kinds of "transients" at the beginning and end of a convolution are common.

Image Convolutions

